

09916891.07201

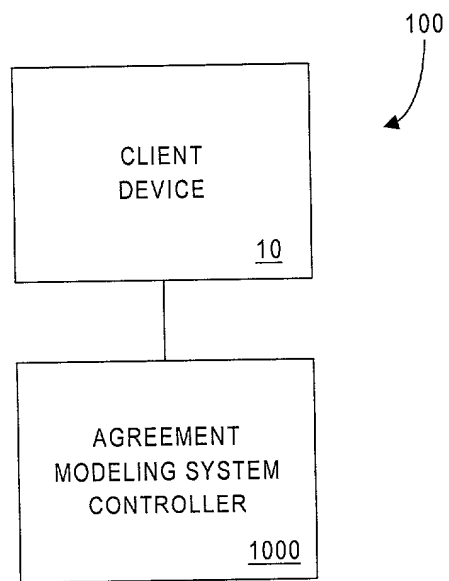


FIG. 1

20220720 10:20:00

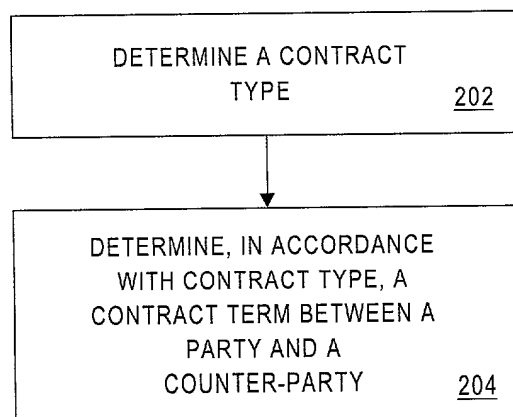


FIG. 2

091631 07201

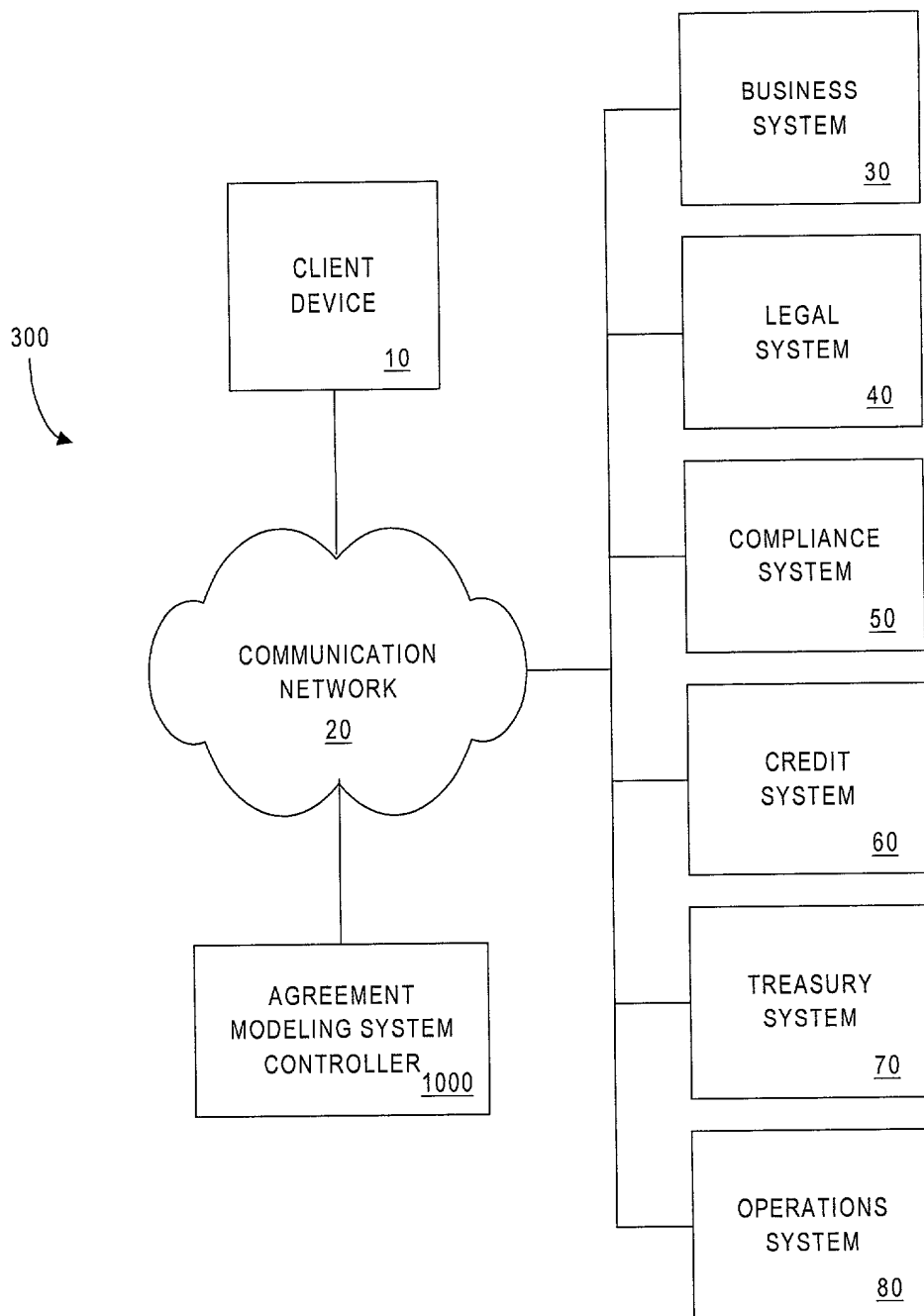


FIG. 3

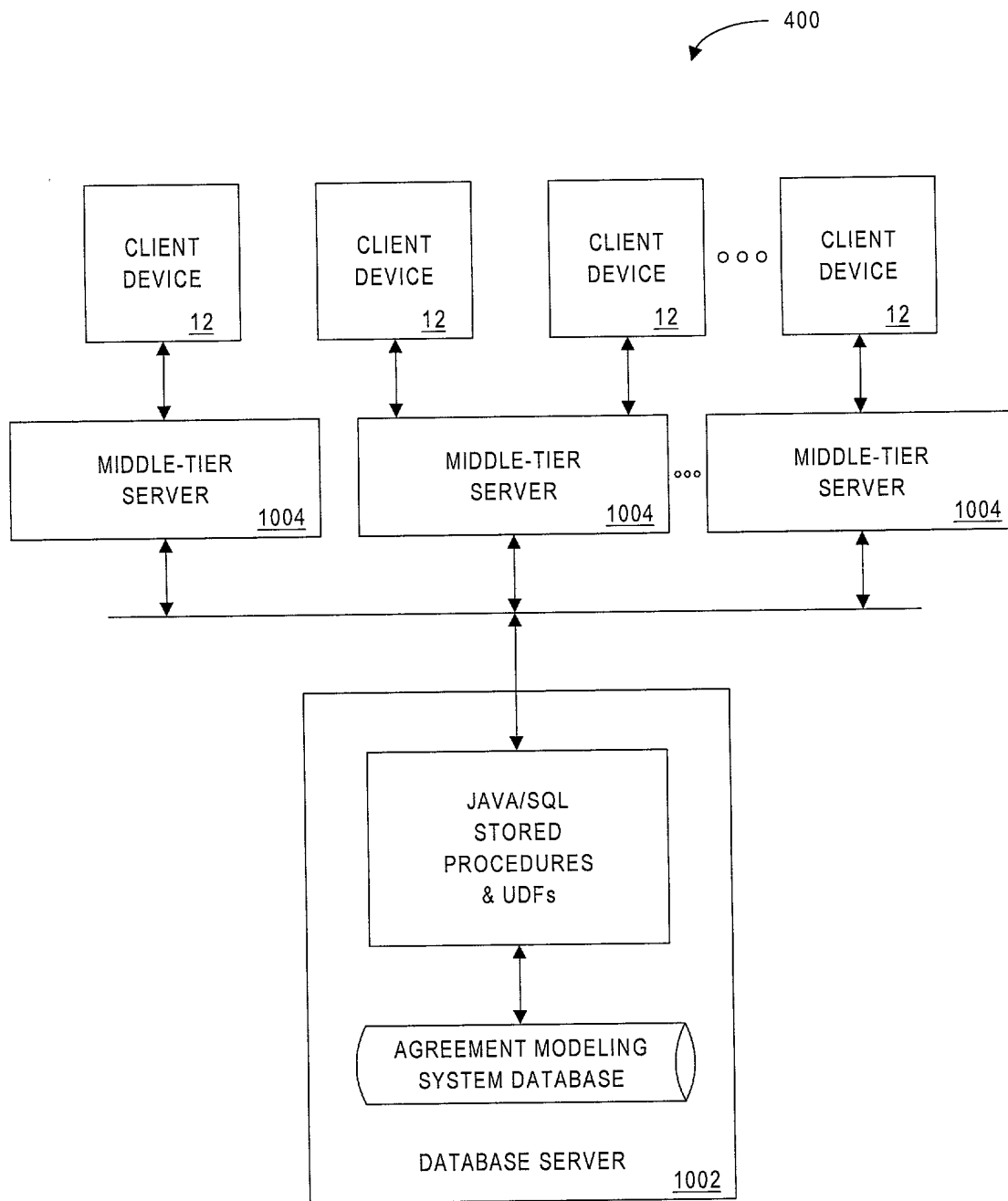


FIG. 4

09916881.072701

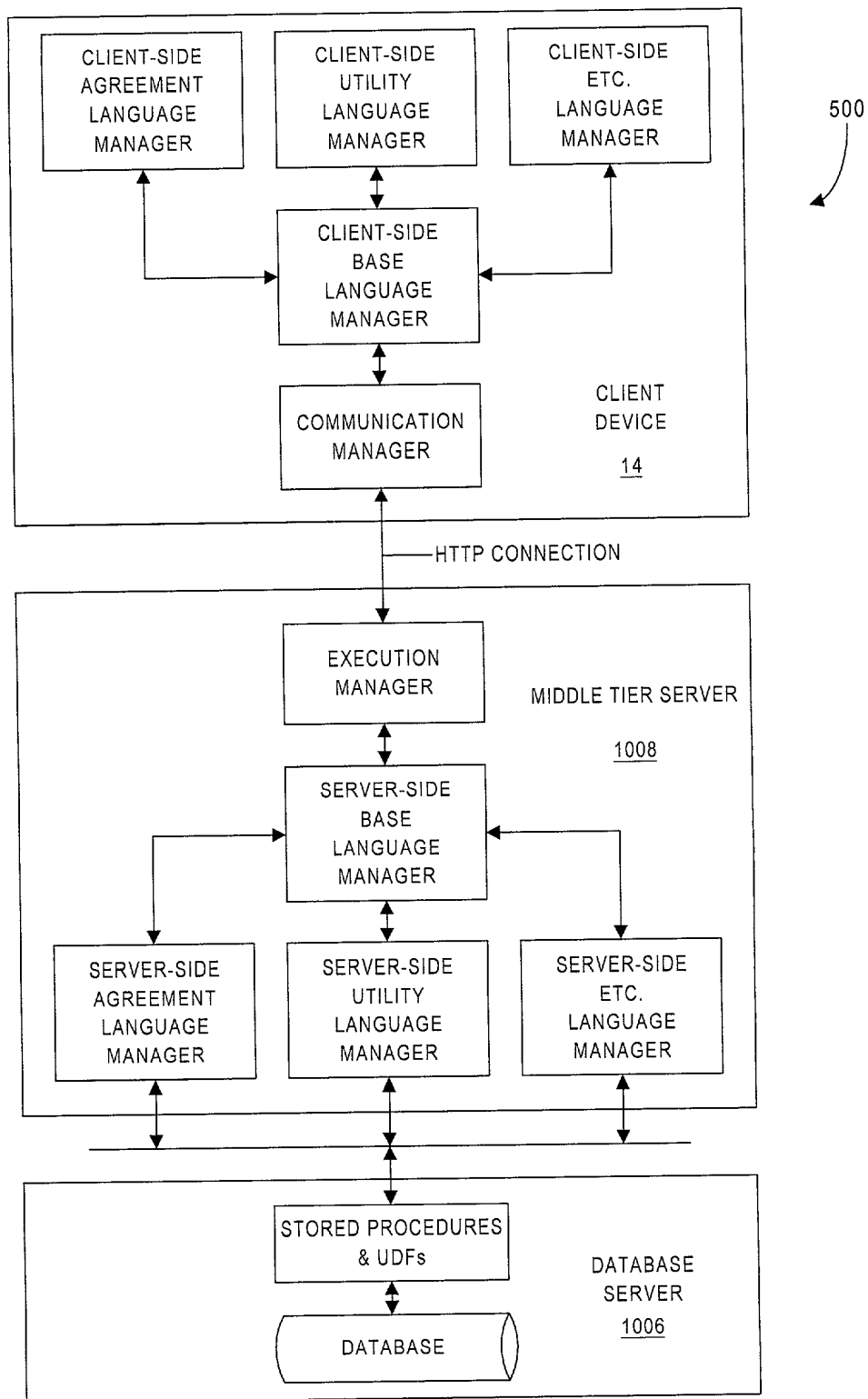


FIG. 5

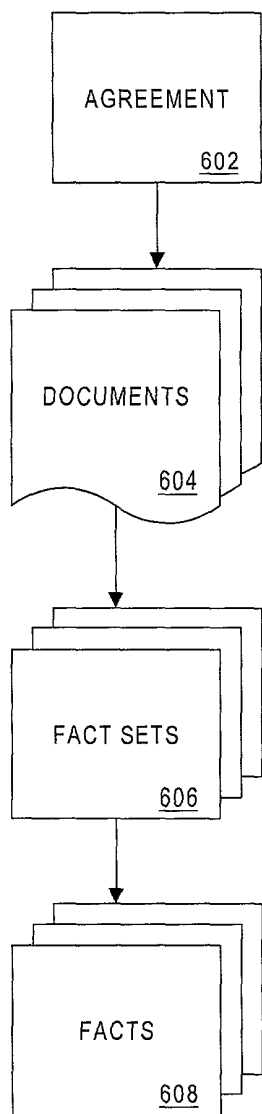


FIG. 6

091681.07201

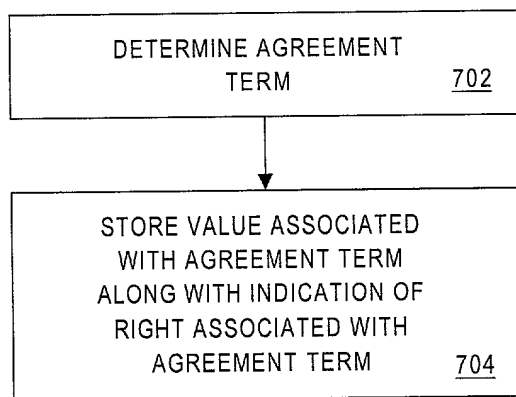


FIG. 7

20240723.01691684

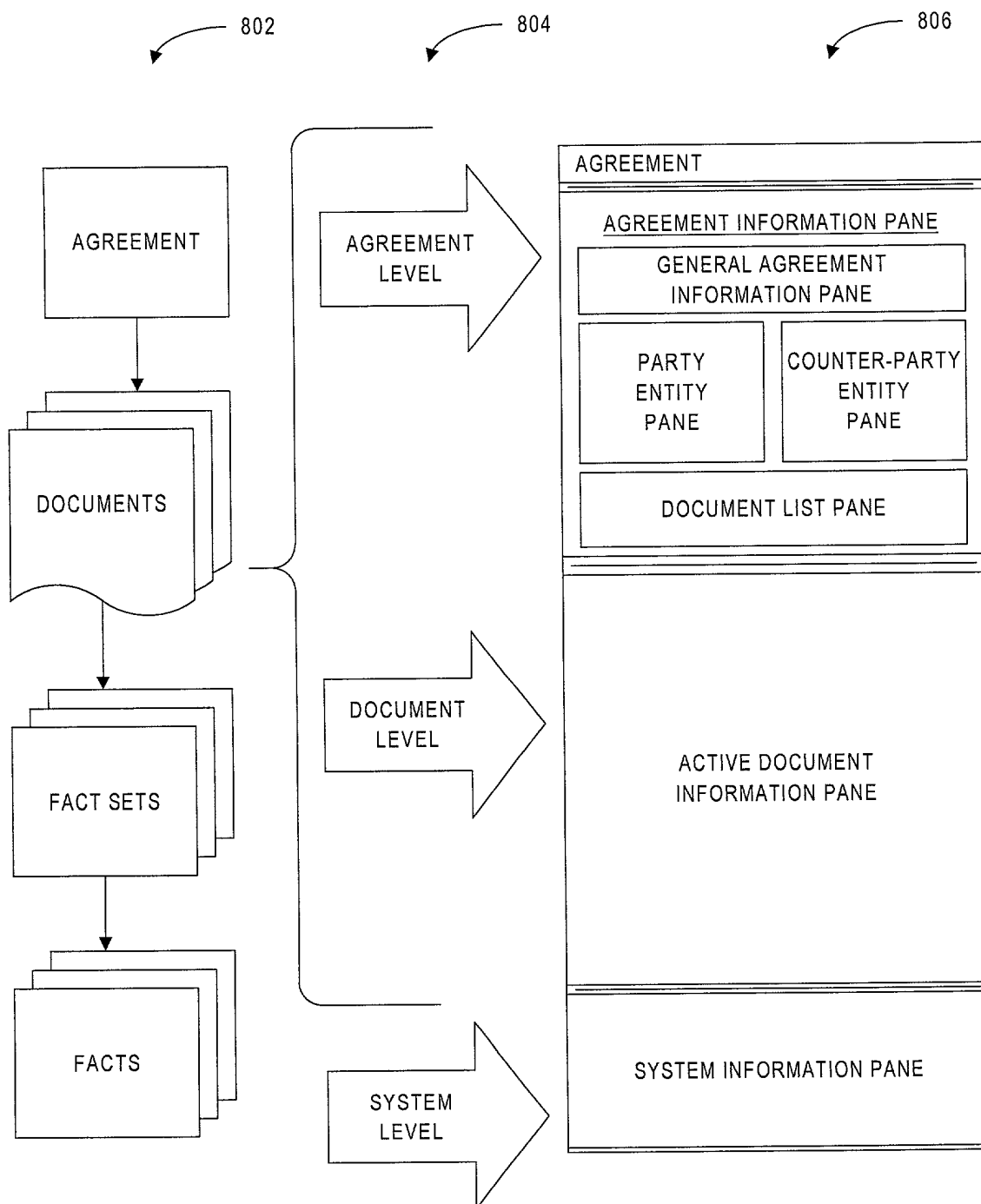


FIG. 8



0916891.072/01  
T0220-1889T550

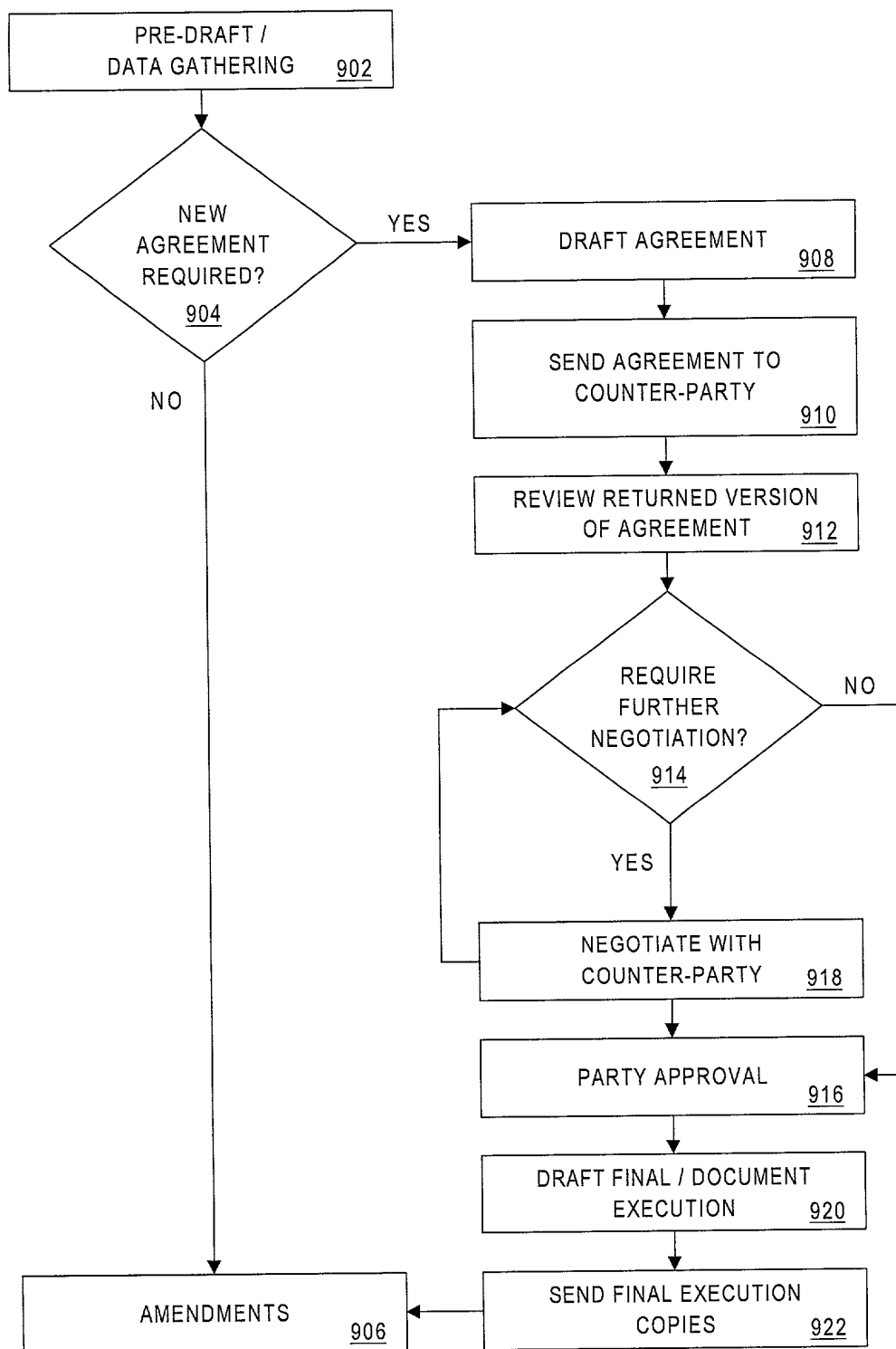


FIG. 9

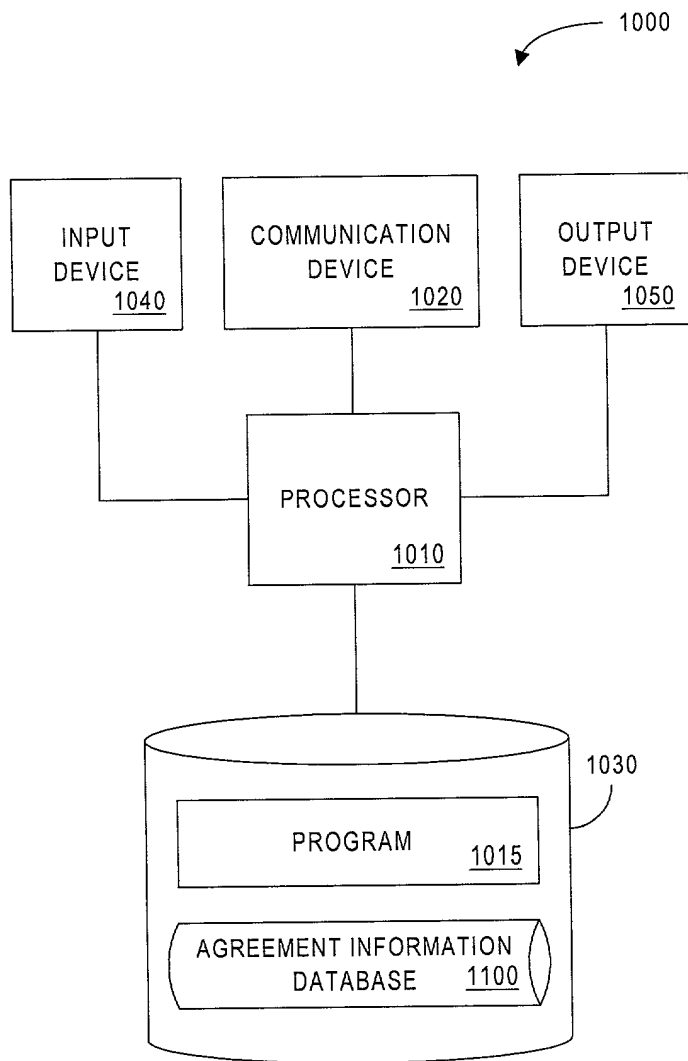



FIG. 10

091634 0701  
10220 133755

1100 

AGREEMENT INFORMATION IDENTIFIER <u>1102</u>	INFORMATION TYPE <u>1104</u>	ENTRY DATE <u>1106</u>	EFFECTIVE DATE <u>1108</u>	EXPIRATION DATE <u>1110</u>
A101	MASTER AGREEMENT (ISDA_1.0)	5/5/02	5/5/02	NONE
A101-01	AMENDMENT	7/5/02	6/10/02	6/10/03
A101-02	AMENDMENT	8/5/02	10/1/02	NONE
A102	MASTER AGREEMENT (OTC_2.2)	11/1/02	3/1/02	9/1/02

FIG. 11

091684.0701

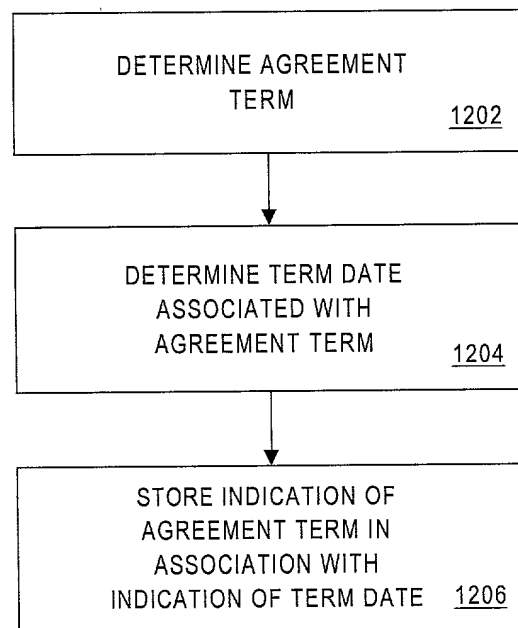


FIG. 12

091681-072701

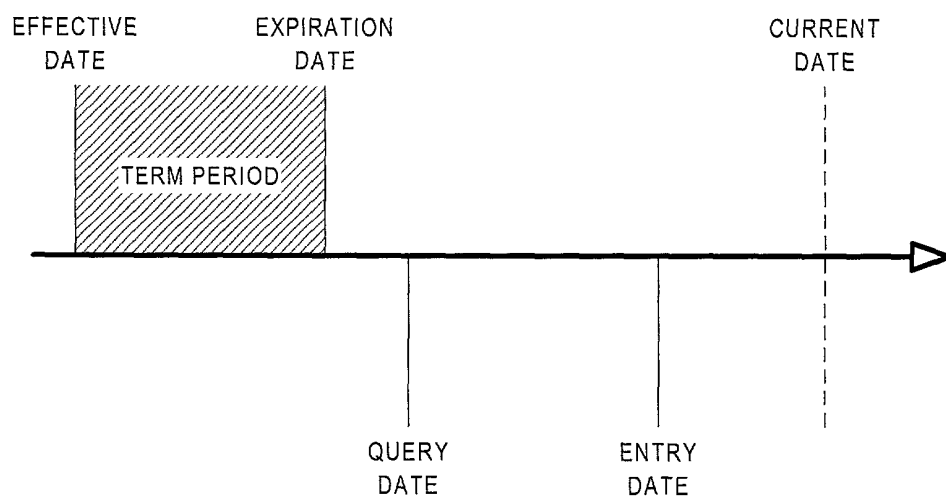


FIG. 13

FIG. 14

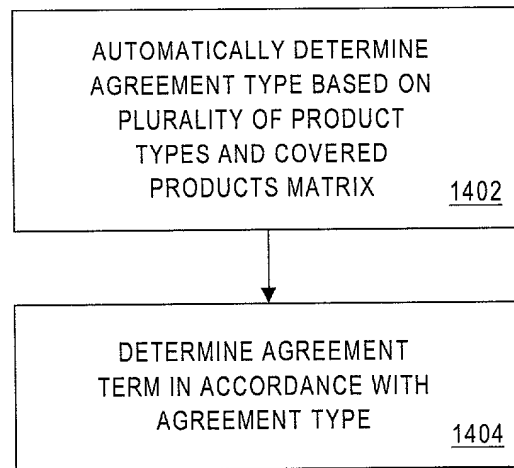


FIG. 14

		SWAPS	OPTIONS					
			BUY			SELL		
			CALL	PUT	OTHER	CALL	PUT	OTHER
EQUITY	STOCK							
	INDEX							
FIXED INCOME	BONDS							
	INDEX							
	BANK NOTES							
	WHOLE LOANS							
COMMODITIES	METALS	PRECIOUS	GOLD	SILVER		Y		
				COPPER				
		RARE		NICKEL				
		NATURAL GAS						
	ENERGY	CRUDE OIL						
		REFINED PRODUCTS						
		ELECTRICITY						

FIG. 15

		SWAPS	OPTIONS						
			BUY				SELL		
			CALL	PUT	OTHER	CALL	PUT	OTHER	
EQUITY	STOCK								
	INDEX								
FIXED INCOME	BONDS								
	INDEX								
	BANK NOTES								
	WHOLE LOANS								
COMMODITIES	METALS	PRECIOUS	GOLD	SILVER	COPPER	NICKEL	Y	Y	Y
							Y	Y	Y
		RARE	NATURAL GAS	CRUDE OIL	REFINED PRODUCTS	ELECTRICITY	Y	Y	Y
							Y	Y	Y
	ENERGY	PRECIOUS	GOLD	SILVER	COPPER	NICKEL	Y	Y	Y
							Y	Y	Y
		RARE	NATURAL GAS	CRUDE OIL	REFINED PRODUCTS	ELECTRICITY	Y	Y	Y
							Y	Y	Y

FIG. 16



09916881.072701

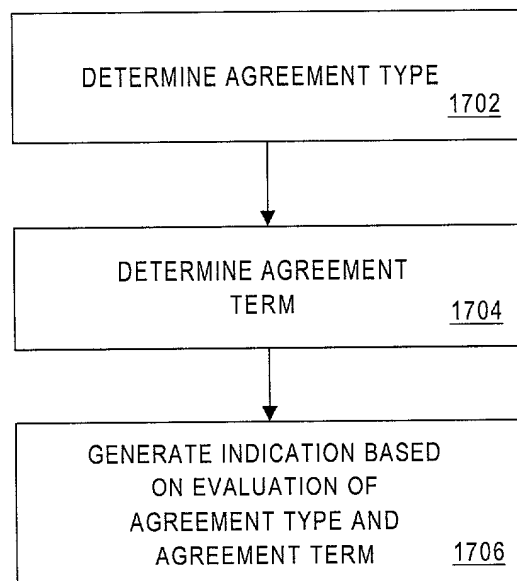


FIG. 17

10/22/2018 10:50:01

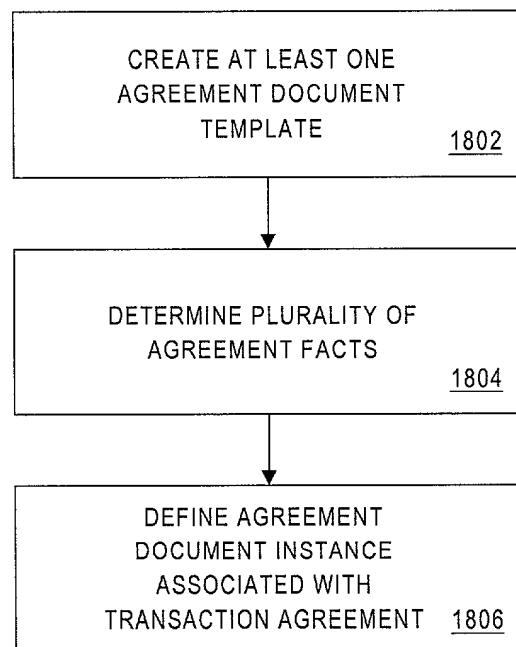


FIG. 18

05916381.072701

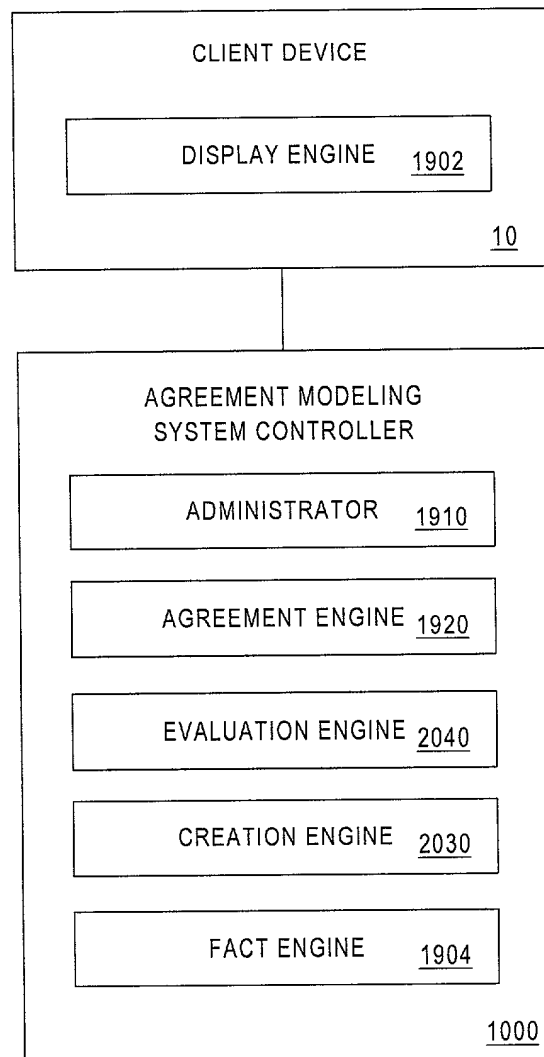


FIG. 19A

FIG. 19B

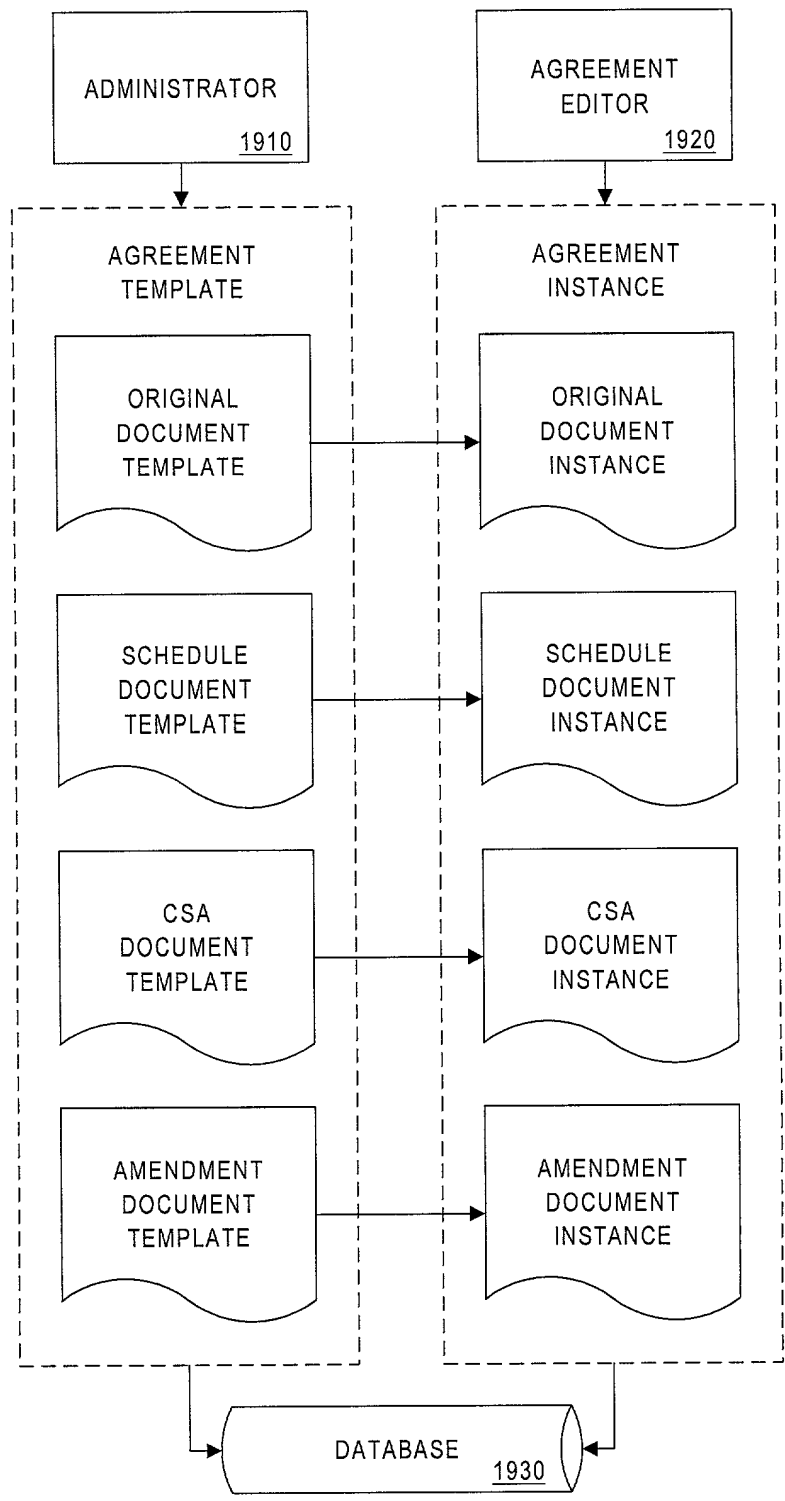


FIG. 19B

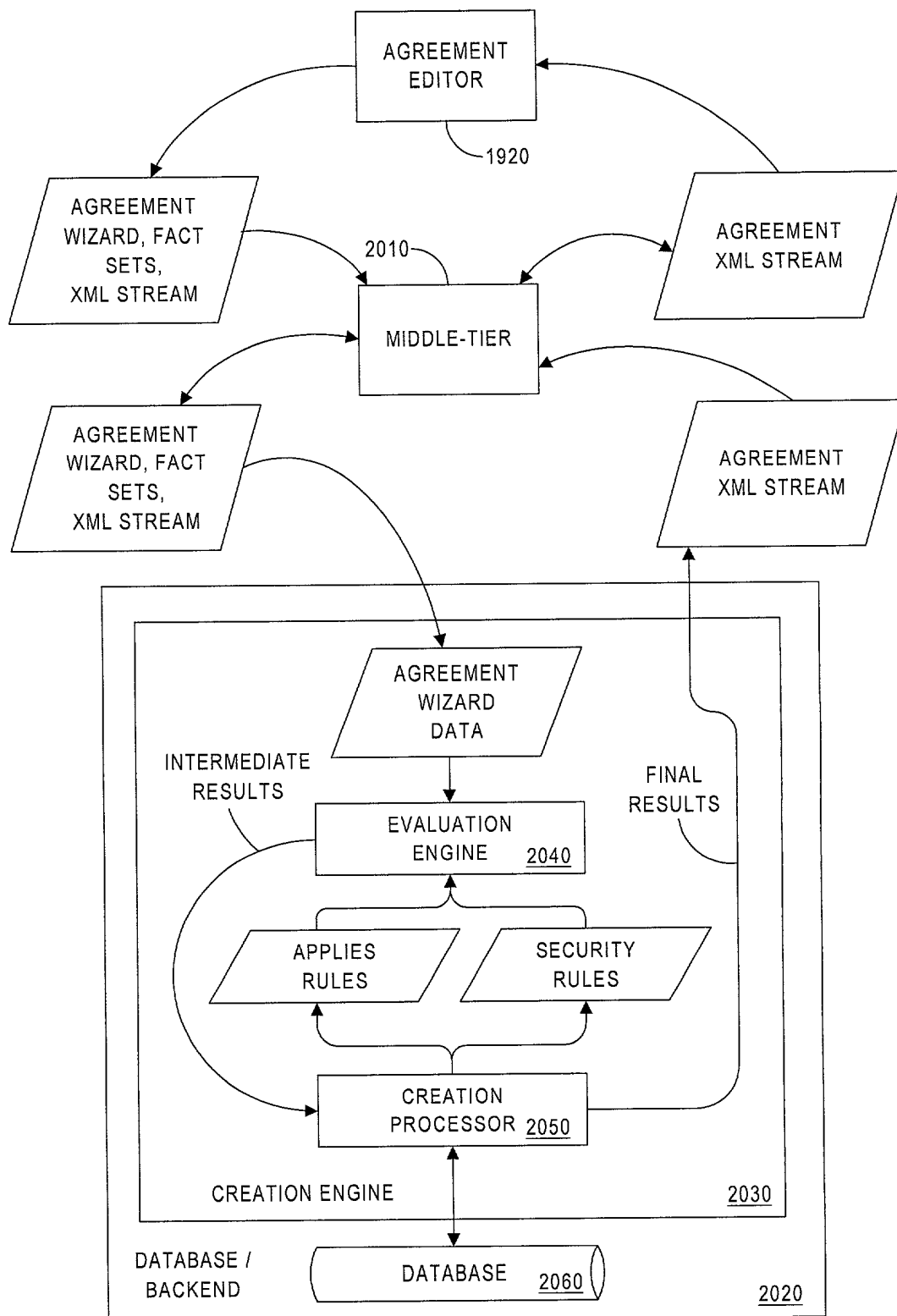


FIG. 20

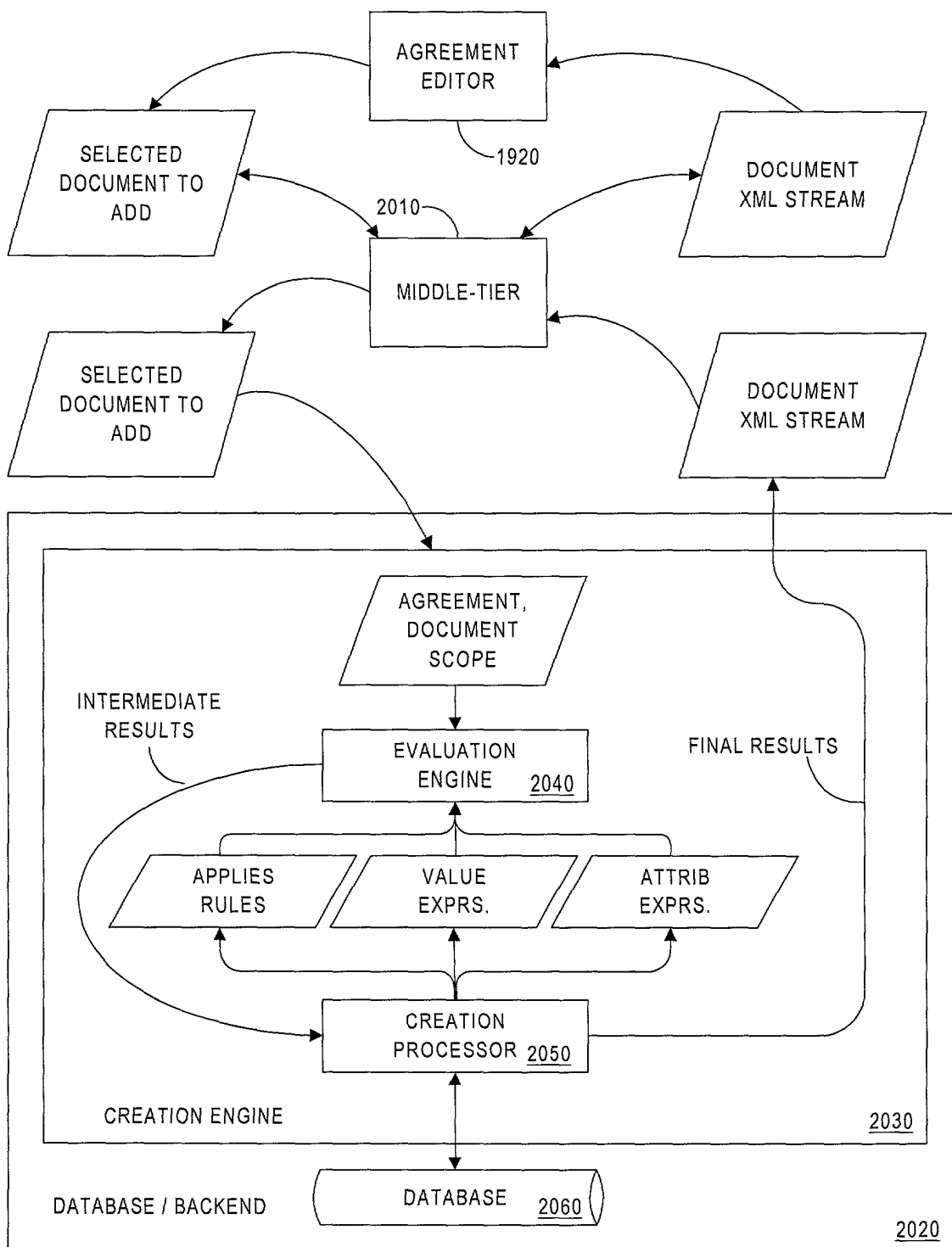


FIG. 21

091681-07201  
T0220-T88T660

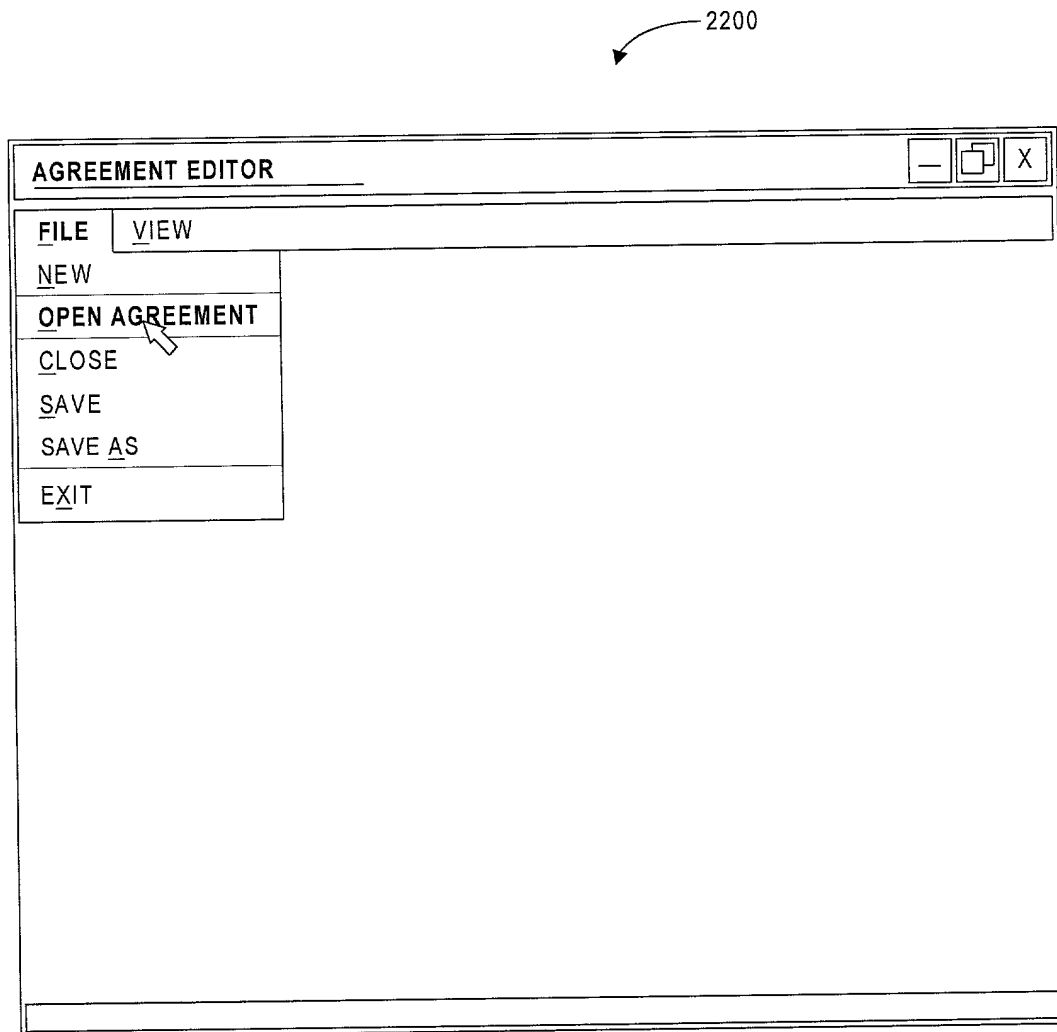


FIG. 22

2300

**AGREEMENT EDITOR** [Minimize] [Maximize] [Close]

FILE VIEW

[ ] [ ] [ ] [ ] [ ]

**LCA TODAY**

AGREEMENT DATA
COUNTER-PARTY DATA
CREDIT SUPPORT
CROSS ACCELERATION

**AGREEMENT DATA**

AGREEMENT TYPE: 1997 IGDA MASTER [v]

AGREEMENT DATE: 9/26/2000 [v]

AGREEMENT STARTED: YES ☒ NO ☐ UNKNOWN ☐

AGREEMENT TERMINATED: YES ☒ NO ☐ UNKNOWN ☐

TERMINATION DATE: 11/28/2000 [v]

AGREEMENT COUNTER-PARTY: CITIBANK [v]

ENTITY: GSCO [v]

GROUP: DERIVS [v]

TYPE: CLOSE-OUT [v]

**GENERAL AGREEMENT HELP** **COVERED PRODUCTS** **AGREEMENT DOCUMENT**

FIG. 23



2400

**AGREEMENT EDITOR**

FILE
VIEW

☐
☐
☐
☐
☐

**COUNTER-PARTY DATA**

**CITIBANK AG**

COUNTER-PARTY NAME

CITIBANK AG

▽

COUNTER-PARTY RULE

OWN ACCOUNT

▽

COUNTRY OF ORIGIN

ENGLAND

▽

INDUSTRY / SIC

COMMERCIAL BANK

▽

LEGAL STRUCTURE

BANK

▽

**LCA TODAY**

AGREEMENT DATA

COUNTER-PARTY DATA

CREDIT SUPPORT  
  
 CROSS ACCELERATION

**GENERAL AGREEMENT HELP**

**COVERED PRODUCTS**

**AGREEMENT DOCUMENT**

FIG. 24

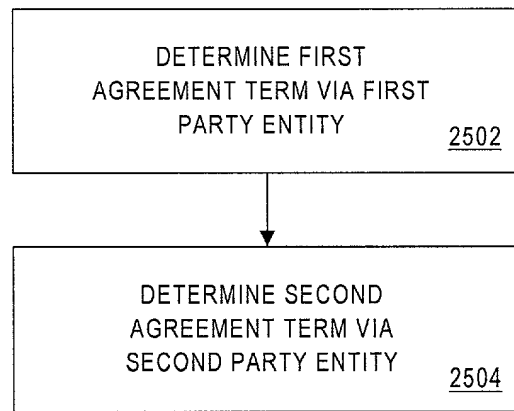


FIG. 25

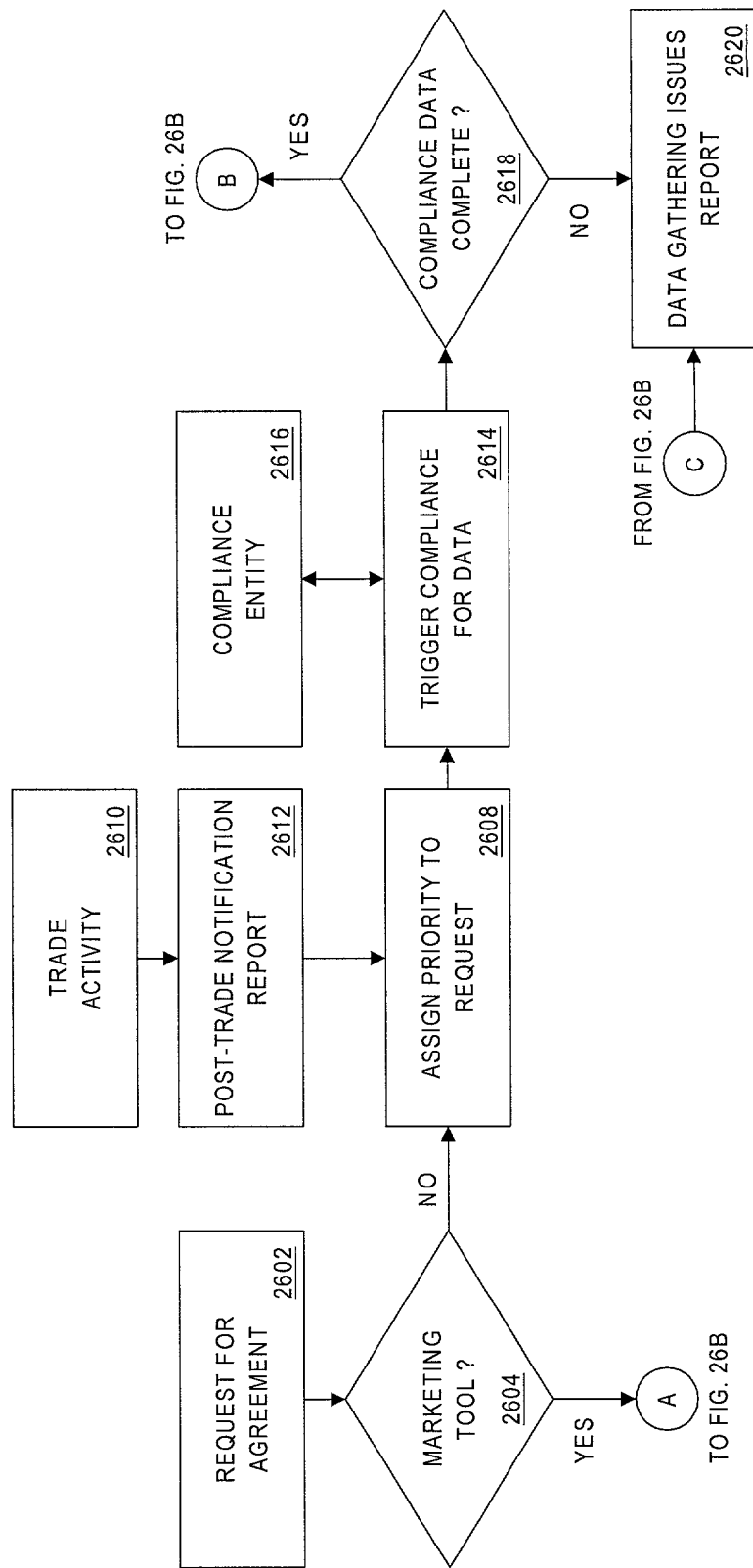


FIG. 26A

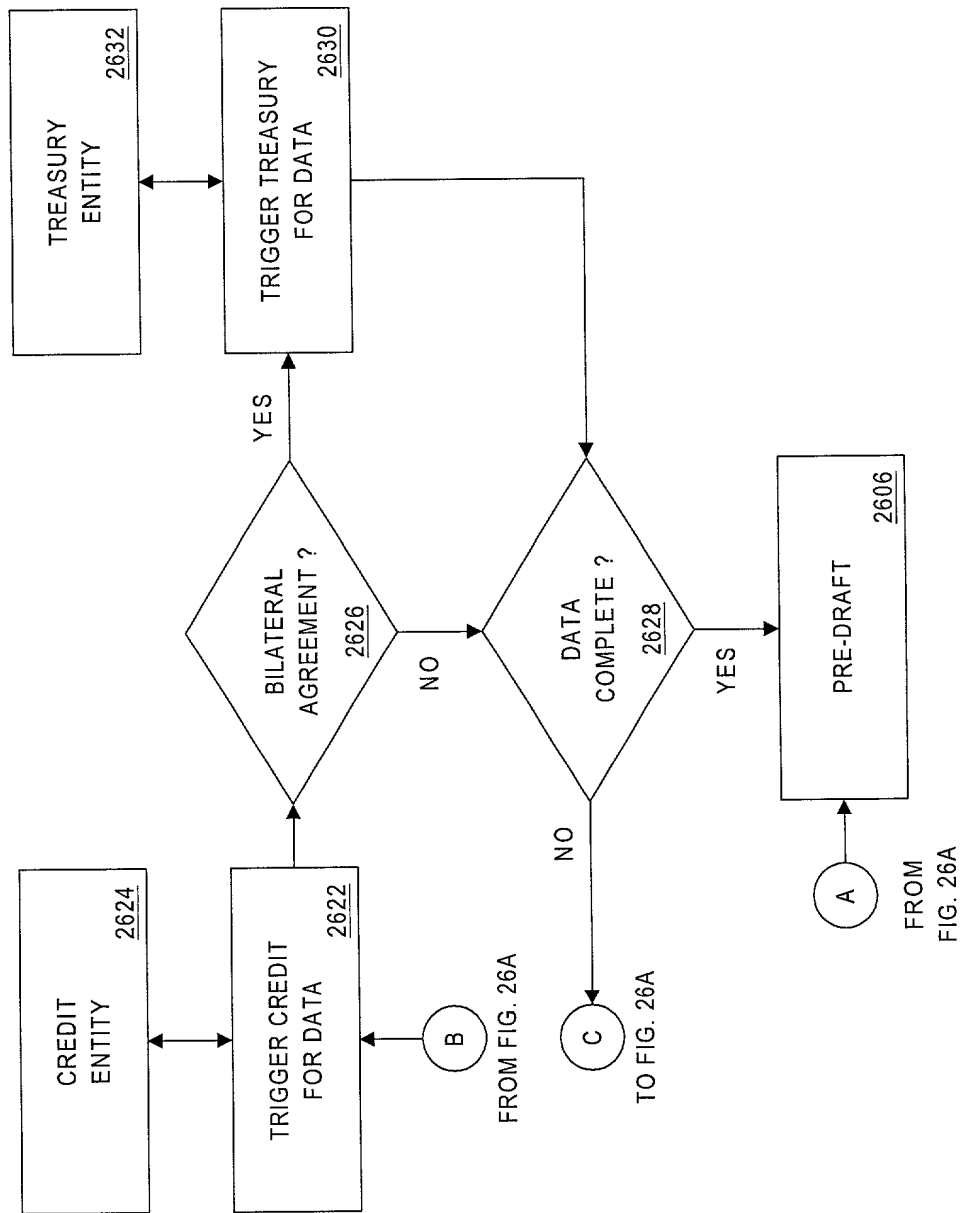


FIG. 26B

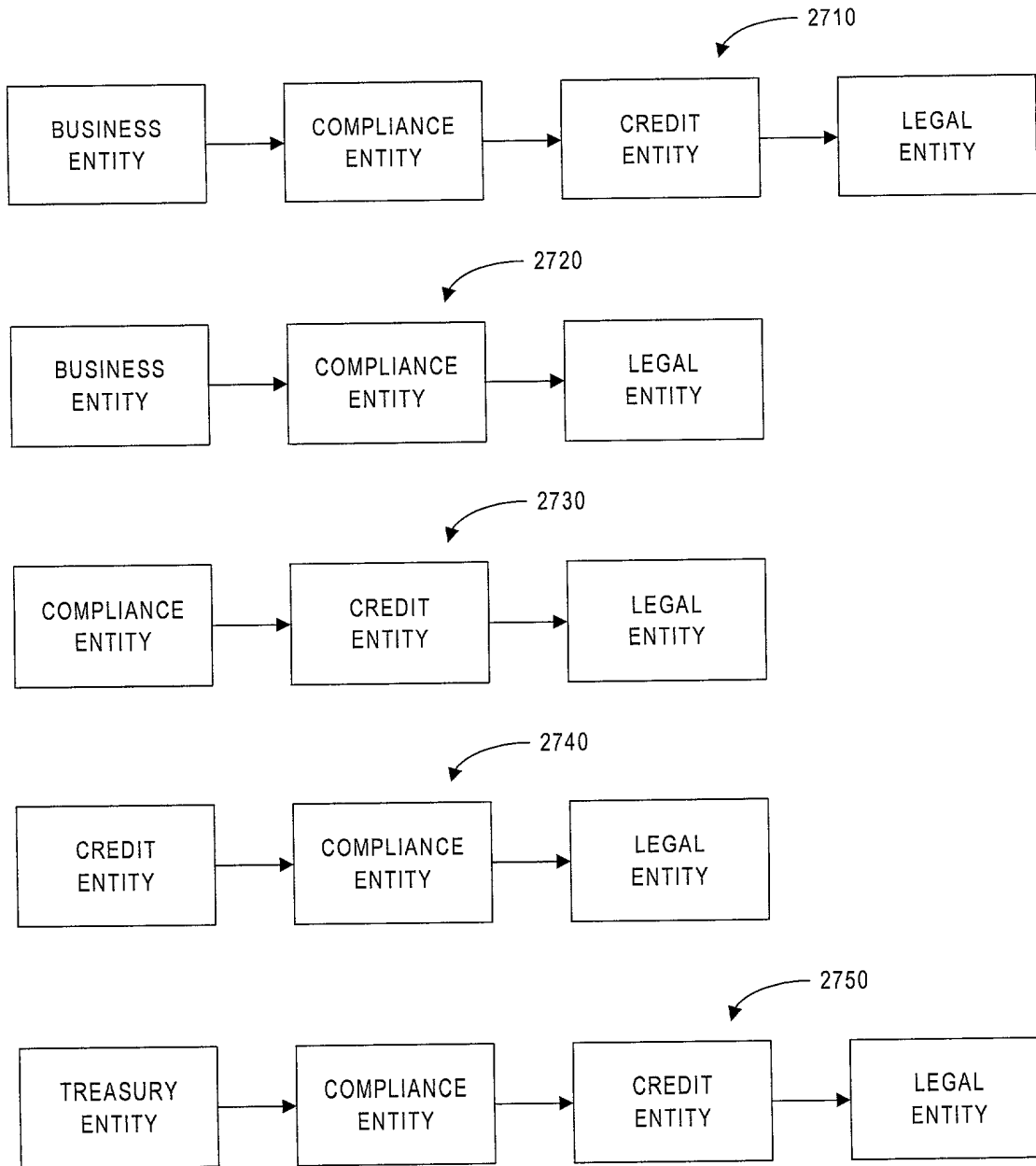


FIG. 27